

COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value
July 31, 2021
(in thousands)

	Total Assets Under the Fiduciary Responsibility of the Commissioner of Revenue	Total Other Invested Assets	Total Assets Under the Fiduciary Responsibility of the ARM Board	Total Assets
Invested Assets				
Cash and Cash Equivalents	3,961,136	139	365,272	4,326,547
Intermediate-term Fixed Income Pool	-	-	-	-
Tobacco Revenue Fixed Income	29,412	-	-	29,412
Individually held debt and other instruments	30,582	-	-	30,582
Broad Fixed Income	1,835,445	125,128	7,012,803	8,973,375
Broad Domestic Equity	1,169,708	82,510	9,560,258	10,812,475
Broad International Equity	707,597	56,349	5,939,661	6,703,606
Opportunistic	-	-	1,993,753	1,993,753
Private Equity	-	-	4,534,387	4,534,387
Real Assets	144,367	-	4,146,285	4,290,652
Total Investments	7,878,247	264,126	33,552,418	41,694,790
Income Receivable	460		37	497
Income distributable from (to) other funds	-	-	-	-
Total Managed Investments	7,878,707	264,126	33,552,455	41,695,288
Participant directed investments	-	-	9,112,696	9,112,696
Total Invested Assets	7,878,707	264,126	42,665,151	50,807,984

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS

Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets

Cash and Cash Equivalents	460		112	572
Intermediate-term Fixed Income Pool	-	-	-	-
Tobacco Revenue Fixed Income	(0)	-	-	(0)
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	19,958	1,356	72,332	93,646
Broad Domestic Equity	18,997	1,382	154,496	174,875
Broad International Equity	(11,822)	(943)	(56,404)	(69,168)
Opportunistic	-	-	18,430	18,430
Private Equity	-	-	10,476	10,476
Real Assets	4,867	-	51,580	56,447
Participant directed investments	-	-	68,828	68,828
Total Income (loss)	32,460	1,796	319,849	354,105
Total Invested Assets, Beginning of Period	8,145,193	262,330	42,226,283	50,633,806
Net Contributions (Withdrawals)	(298,946)	-	119,019	(179,927)
Total Invested Assets, End of Period	7,878,707	264,126	42,665,151	50,807,984

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

GENERAL FUND AND OTHER NON-SEGREGATED INVESTMENTS (GeFONSI)									
Invested Assets	CONSTITUTIONAL BUDGET RESERVE	GeFONSI I	GeFONSI II	PERMANENT FUND DIVIDEND FUND	ALASKA HIGHER EDUCATION INVESTMENT FUND	EDUCATION ENDOWMENT FUND	GeFONSI TOTAL	PUBLIC SCHOOL TRUST FUND	INVESTMENT LOSS TRUST FUND
Cash and Cash Equivalents	1,074,832	1,638,017	816,471	26,646	5,786	8	2,486,928	11,919	3,742
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	29,412	-	-	-	-	29,412	-	-
Individually held debt and other instruments	-	30,582	-	-	-	-	30,582	-	-
Broad Fixed Income	-	288,262	304,476	-	126,064	182	718,984	255,974	-
Broad Domestic Equity	-	-	45,789	-	164,530	237	210,557	334,080	-
Broad International Equity	-	-	20,774	-	101,607	146	122,527	206,314	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	21,587	31	21,618	43,833	-
Total Investments	1,074,832	1,986,274	1,187,510	26,646	419,575	604	3,620,608	852,121	3,742
Income Receivable	123	210	84	3	1	-	298	1	-
Income distributable from (to) other funds	-	3	-	(3)	-	-	-	-	-
Total Managed Investments	1,074,954	1,986,487	1,187,594	26,646	419,575	604	3,620,906	852,122	3,743
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	1,074,954	1,986,487	1,187,594	26,646	419,575	604	3,620,906	852,122	3,743

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents	123	210	84	3	1	-	298	1	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	(0)	-	-	-	-	(0)	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	3,786	2,955	-	1,370	2	8,113	2,782	-
Broad Domestic Equity	-	-	707	-	2,811	4	3,522	5,706	-
Broad International Equity	-	-	(338)	-	(1,705)	(2)	(2,045)	(3,461)	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	728	1	729	1,477	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)	123	3,996	3,408	3	3,205	5	10,616	6,505	-
Total Invested Assets, Beginning of Period	1,076,067	2,586,558	950,354	27,539	416,411	600	3,981,462	844,745	3,749
Net Contributions (Withdrawals)	(1,235)	(604,070)	233,832	(893)	(41)	-	(371,172)	872	(7)
Transfers from (to) other funds	-	3	-	(3)	-	-	-	-	-
Total Invested Assets, End of Period	1,074,954	1,986,487	1,187,594	26,646	419,575	604	3,620,906	852,122	3,743

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	GENERAL OBLIGATION BOND FUNDS						INTERNATIONAL AIRPORTS FUNDS		
	Series 2008	Series 2010	Series 2013	2012 Transportation Bond Act					
	2008 TRANSPORTATION PROJECTS	2010 EDUCATION TAX EXEMPT BONDS	2013-B TAX EXEMPT EDUCATION	2012 TRANSPORTATION BOND ACT 2016A	2012 TRANSPORTATION BOND ACT 2016B	TOTAL	REVENUE	REPAIR & REPLACEMENT	TOTAL
Invested Assets									
Cash and Cash Equivalents	760	3	192	1,409	81,567	83,931	163,256	500	163,756
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	28,687	-	28,687
Broad Domestic Equity	-	-	-	-	-	-	-	-	-
Broad International Equity	-	-	-	-	-	-	-	-	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-
Total Investments	760	3	192	1,409	81,567	83,931	191,943	500	192,443
Income Receivable					9	10	19		19
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-
Total Managed Investments	761	3	192	1,409	81,577	83,941	191,962	500	192,462
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	761	3	192	1,409	81,577	83,941	191,962	500	192,462

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents					9	10	19		19
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	312	-	312
Broad Domestic Equity	-	-	-	-	-	-	-	-	-
Broad International Equity	-	-	-	-	-	-	-	-	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)					9	10	330		330
Total Invested Assets, Beginning of Period	760	3	241	1,915	83,596	86,516	194,964	501	195,465
Net Contributions (Withdrawals)	-	-	(49)	(507)	(2,029)	(2,585)	(3,333)	(1)	(3,334)
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	761	3	192	1,409	81,577	83,941	191,962	500	192,462

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS BOND PROCEED CONSTRUCTION FUNDS									
Invested Assets	SERIES 2002 RESERVE	SERIES 2003 RESERVE	SERIES 2006 NON-AMT	SERIES 2006 VARIABLE RATE	2010C	2010D	TOTAL	POWER COST EQUALIZATION	ALASKA STUDENT LOAN CORPORATION INVESTMENT FUND
Cash and Cash Equivalents	16,401	10,512	1,908	2,112	-	344	31,276	15,958	56,980
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	498,691	20,033
Broad Domestic Equity	-	-	-	-	-	-	-	372,130	-
Broad International Equity	-	-	-	-	-	-	-	223,810	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	47,565	-
Total Investments	16,401	10,512	1,908	2,112		344	31,276	1,158,154	77,014
Income Receivable	2	1	-	-	-	-	4	2	1
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-
Total Managed Investments	16,403	10,513	1,908	2,113		344	31,280	1,158,155	77,015
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	16,403	10,513	1,908	2,113		344	31,280	1,158,155	77,015

223,742

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents	2	1					4	2	1
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	5,363	13
Broad Domestic Equity	-	-	-	-	-	-	-	5,764	-
Broad International Equity	-	-	-	-	-	-	-	(3,729)	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	1,604	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)	2	1					4	9,004	14
Total Invested Assets, Beginning of Period	16,401	10,512	2,063	2,208	1	346	31,530	1,149,165	-
Net Contributions (Withdrawals)	-	-	(155)	(95)	(1)	(3)	(254)	(14)	77,000
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	16,403	10,513	1,908	2,113		344	31,280	1,158,155	77,015

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

Invested Assets	RETIREE HEALTH INSURANCE FUND			MINE RECLAMATION FUND	UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	EXXON VALDEZ OIL SPILL INVESTMENT FUND	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
	MAJOR MEDICAL	LONG-TERM CARE	TOTAL					
Cash and Cash Equivalents	18,902	12,891	31,793	20	3,961,136	107	33	139
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	29,412	-	-	-
Individually held debt and other instruments	-	-	-	-	30,582	-	-	-
Broad Fixed Income	-	312,630	312,630	446	1,835,445	97,797	27,331	125,128
Broad Domestic Equity	-	252,359	252,359	582	1,169,708	61,865	20,645	82,510
Broad International Equity	-	154,586	154,586	360	707,597	42,501	13,848	56,349
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Real Assets	-	31,275	31,275	76	144,367	-	-	-
Total Investments	18,902	763,740	782,642	1,485	7,878,247	202,270	61,856	264,126
Income Receivable	2	1	3	-	460	-	-	-
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	18,904	763,741	782,645	1,485	7,878,707	202,270	61,856	264,126
Participant directed investments	-	-	-	-	-	-	-	-
Total Invested Assets	18,904	763,741	782,645	1,485	7,878,707	202,270	61,856	264,126

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets								
Cash and Cash Equivalents	2	1	3	-	460	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	(0)	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	3,370	3,370	5	19,958	1,060	296	1,356
Broad Domestic Equity	-	3,995	3,995	10	18,997	1,038	344	1,382
Broad International Equity	-	(2,581)	(2,581)	(6)	(11,822)	(711)	(232)	(943)
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Real Assets	-	1,055	1,055	3	4,867	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-
Total Income (loss)	2	5,840	5,842	11	32,460	1,387	409	1,796
Total Invested Assets, Beginning of Period	18,962	756,058	775,020	1,473	8,145,193	200,883	61,447	262,330
Net Contributions (Withdrawals)	(60)	1,843	1,783	-	(298,946)	-	-	-
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	18,904	763,741	782,645	1,485	7,878,707	202,270	61,856	264,126

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

PUBLIC EMPLOYEES' RETIREMENT SYSTEM								
Invested Assets	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION OD&D P&F	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL
Cash and Cash Equivalents	116,028	119,559	856	339	4,091	12,974	-	253,846
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	2,472,777	2,021,127	8,636	3,716	41,999	140,551	-	4,688,806
Broad Domestic Equity	3,378,704	2,760,745	11,796	5,075	57,369	191,985	-	6,405,674
Broad International Equity	2,099,259	1,715,201	7,329	3,153	35,642	119,277	-	3,979,861
Opportunistic	704,235	575,637	2,460	1,058	11,962	40,030	-	1,335,382
Private Equity	1,602,654	1,309,998	5,597	2,408	27,222	91,099	-	3,038,978
Real Assets	1,465,682	1,197,952	5,119	2,202	24,894	83,307	-	2,779,156
Total Investments	11,839,339	9,700,218	41,792	17,952	203,179	679,222	-	22,481,702
Income Receivable	12	12	-	-	-	1	-	25
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	11,839,351	9,700,230	41,792	17,952	203,179	679,223	-	22,481,728
Participant directed investments	-	-	-	-	-	-	1,983,291	1,983,291
Total Invested Assets	11,839,351	9,700,230	41,792	17,952	203,179	679,223	1,983,291	24,465,018

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets								
Cash and Cash Equivalents	38	34	-	-	1	3	-	75
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	25,485	20,943	89	38	435	1,455	-	48,446
Broad Domestic Equity	54,544	44,813	191	82	930	3,112	-	103,671
Broad International Equity	(19,924)	(16,322)	(70)	(30)	(339)	(1,135)	-	(37,819)
Opportunistic	6,501	5,354	23	10	111	372	-	12,370
Private Equity	3,701	3,033	13	6	63	211	-	7,026
Real Assets	18,448	14,696	63	27	305	1,022	-	34,561
Participant directed investments	-	-	-	-	-	-	12,809	12,809
Total Income (loss)	88,793	72,551	310	133	1,505	5,039	12,809	181,139
Total Invested Assets, Beginning of Period	11,697,813	9,655,276	41,171	17,709	200,228	670,209	1,964,384	24,246,789
Net Contributions (Withdrawals)	52,745	(27,596)	311	110	1,446	3,976	6,098	37,090
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	11,839,351	9,700,230	41,792	17,952	203,179	679,223	1,983,291	24,465,018

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

TEACHERS' RETIREMENT SYSTEM							
	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL
Invested Assets							
Cash and Cash Equivalents	55,727	46,457	111	1,176	3,517	-	106,989
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	1,416,411	768,662	1,360	13,810	41,300	-	2,241,544
Broad Domestic Equity	1,935,321	1,049,949	1,858	18,864	56,413	-	3,062,405
Broad International Equity	1,202,454	652,315	1,154	11,720	35,049	-	1,902,691
Opportunistic	403,387	218,923	387	3,933	11,763	-	638,393
Private Equity	918,004	498,210	882	8,951	26,769	-	1,452,815
Real Assets	839,546	455,598	806	8,185	24,479	-	1,328,614
Total Investments	6,770,849	3,690,114	6,560	66,640	199,289	-	10,733,452
Income Receivable	7	5	-	-	-	-	12
Income distributable from (to) other funds	-	-	-	-	-	-	-
Total Managed Investments	6,770,856	3,690,119	6,560	66,640	199,289	-	10,733,463
Participant directed investments	-	-	-	-	-	819,656	819,656
Total Invested Assets	6,770,856	3,690,119	6,560	66,640	199,289	819,656	11,553,119

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets							
Cash and Cash Equivalents	22	13	-	-	1	-	35
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	14,487	7,965	14	143	428	-	23,037
Broad Domestic Equity	31,051	17,041	30	306	914	-	49,342
Broad International Equity	(11,380)	(6,207)	(11)	(111)	(333)	-	(18,043)
Opportunistic	3,690	2,036	4	36	109	-	5,875
Private Equity	2,113	1,153	2	21	62	-	3,351
Real Assets	10,537	5,589	10	100	300	-	16,537
Participant directed investments	-	-	-	-	-	5,164	5,164
Total Income (loss)	50,521	27,590	49	495	1,480	5,164	85,299
Total Invested Assets, Beginning of Period	6,614,622	3,671,370	6,479	65,764	196,700	812,550	11,367,486
Net Contributions (Withdrawals)	105,713	(8,841)	31	381	1,108	1,942	100,335
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	6,770,856	3,690,119	6,560	66,640	199,289	819,656	11,553,119

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

	JUDICIAL RETIREMENT SYSTEM			MILITARY RETIREMENT SYSTEM	PARTICIPANT DIRECTED		TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD
	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	TOTAL	TOTAL	SBS PLAN	DEFERRED COMPENSATION PLAN	
Invested Assets							
Cash and Cash Equivalents	3,453	669	4,122	315	-	-	365,272
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	50,908	8,903	59,811	22,642	-	-	7,012,803
Broad Domestic Equity	69,559	12,161	81,720	10,458	-	-	9,560,258
Broad International Equity	43,218	7,556	50,774	6,335	-	-	5,939,661
Opportunistic	14,498	2,536	17,034	2,944	-	-	1,993,753
Private Equity	32,995	5,771	38,765	3,828	-	-	4,534,387
Real Assets	30,175	5,277	35,452	3,063	-	-	4,146,285
Total Investments	244,806	42,873	287,678	49,586	-	-	33,552,418
Income Receivable	-	-	-	-	-	-	37
Income distributable from (to) other funds	-	-	-	-	-	-	-
Total Managed Investments	244,806	42,873	287,679	49,586	-	-	33,552,455
Participant directed investments	-	-	-	-	5,085,920	1,223,830	9,112,696
Total Invested Assets	244,806	42,873	287,679	49,586	5,085,920	1,223,830	42,665,151

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets							
Cash and Cash Equivalents	1		1		-	-	112
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	522	92	614	234	-	-	72,332
Broad Domestic Equity	1,118	197	1,315	168	-	-	154,496
Broad International Equity	(409)	(72)	(481)	(60)	-	-	(56,404)
Opportunistic	133	24	157	27	-	-	18,430
Private Equity	76	13	89	9	-	-	10,476
Real Assets	379	65	444	39	-	-	51,580
Participant directed investments	-	-	-	-	40,530	10,325	68,828
Total Income (loss)	1,819	319	2,139	417	40,529.84422	10,325	319,849
Total Invested Assets, Beginning of Period	238,747	42,512	281,259	49,296	5,064,368	1,217,086	42,226,283
Net Contributions (Withdrawals)	4,239	42	4,281	(128)	(18,978)	(3,581)	119,019
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	244,806	42,873	287,679	49,586	5,085,920	1,223,830	42,665,151